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Brief Paper

A receding-horizon approach to the nonlinear H_∞ control problem[☆]L. Magni^{a,*}, H. Nijmeijer^b, A. J. van der Schaft^c^a*Dipartimento di Informatica e Sistemistica, Università di Pavia, via Ferrata 1, 27100 Pavia, Italy*^b*Faculty of Mechanical Engineering, Dynamics and Control Group, Eindhoven University of Technology, WH 0.139/141, P.O. Box 513, 5600 MB Eindhoven, Netherlands*^c*Faculty of Mathematical Sciences, University of Twente, P.O. Box 217, 7500 AE Enschede, Netherlands*

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Abstract

The receding-horizon (RH) methodology is extended to the design of a robust controller of H_∞ type for nonlinear systems. Using the nonlinear analogue of the Fake H_∞ algebraic Riccati equation, we derive an inverse optimality result for the RH schemes for which increasing the horizon causes a decrease of the optimal cost function. This inverse optimality result shows that the input–output map of the closed-loop system obtained with the RH control law has a bounded L_2 -gain. Robustness properties of the nonlinear H_∞ control law in face of dynamic input uncertainty are considered. © 2001 Elsevier Science Ltd. All rights reserved.

Keywords: Receding-horizon control; H_∞ control; Nonlinear control; HJI equation; Robustness

1. Introduction

Nonlinear receding-horizon (RH) control has received much interest in the academic community in the last years (Keerthi & Gilbert, 1988; Mayne & Michalska, 1990; Michalska & Mayne, 1993; Parisini & Zoppoli, 1995; De Nicolao, Magni, & Scattolini, 1996, 1997, 1998; Chen & Allgöwer, 1998; Scokaert, Rawlings, & Meadows, 1997), due to the capacity of obtaining a stabilizing state feedback controller based on the solution of a finite horizon optimal control problem. The main advantage of such a scheme is its ability to handle nonlinear multivariable systems that are subject to constraints in the state and/or in the control variables. In Magni & Sepulchre (1997), it is shown that all these control laws, although based on an (open-loop) solution of a finite horizon optimal control problem, also yield

a (feedback) solution of an associated infinite horizon optimal control problem. This inverse optimality result establishes an important robustness property of receding horizon control since the control laws are shown to possess stability margins of optimal control laws (Glad, 1987; Jacobson, 1977; Sepulchre, Jankovic, & Kokotovic, 1996). Nevertheless, disturbance attenuation specifications are not directly considered in the formulation of the problem. From this motivation comes the idea to consider a game theoretic approach to nonlinear RH control. This approach can be seen as a way to consider disturbance attenuation specifications in the synthesis of the RH control law but also as a possible way to achieve a solution of nonlinear H_∞ problems. It is well known that H_∞ theory provides an excellent theoretical framework for dealing with nonlinear stability and robustness issues. On the other hand, the computational effort of the infinite horizon formulation for nonlinear systems makes the application to real systems often almost impossible (van der Schaft, 1992; Isidori & Astolfi, 1992).

In the present paper the RH methodology is extended to design robust controllers of H_∞ type for nonlinear systems. A RH approach for the solution of an H_∞ control problem was first proposed in Tadmor (1992) and Lall and Glover (1994) for linear unconstrained system and recently in Scokaert and Mayne (1998) for linear constrained systems. The RH control law is based on the solution of a closed-loop finite horizon differential game

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with two different players (inputs) that try, respectively, to minimize and to maximize a suitable finite horizon cost function. Based on the derivation of a stationary Hamilton–Jacobi–Isaacs (HJI) equation, which is the nonlinear analogous of the FHARE (fake H_∞ algebraic Riccati equation) (De Nicolao & Bitmead, 1997), it is shown that the H_∞ RH control law is the solution of an associated infinite horizon H_∞ control problem, for the RH schemes for which increasing the horizon causes a decrease of the optimal cost function. In this way, it is easy to show that this RH control law has the same robustness properties as the standard H_∞ control law. For another recent approach to the inverse optimality problem see Isidori and Lin (1997), where for a restrictive class of (triangular form) nonlinear systems the problem was dealt with.

In the second part of the paper robustness properties of the H_∞ control law are analyzed. In particular, following the arguments in Sepulchre et al. (1996), dynamic input uncertainty is considered. This analysis is an extension of the results obtained in van der Schaft (1993) for static input uncertainty. Moreover, it is shown that the nonlinear H_∞ control guarantees the same stability margins in the face of dynamic input uncertainty as the H_2 optimal control law with an additional robustness margin.

The paper is organized as follows. Section 2 introduces a game theoretic approach to RH control. The inverse optimality via a fake HJI equation is derived in Section 3. The robustness analysis is reported in Section 4, and Section 5 contains the conclusions.

2. Receding-horizon strategy

We consider a nonlinear system (NS)

$$\dot{x} = a(x) + b(x)u + g(x)d, \quad (1)$$

$$z = \begin{bmatrix} h(x) \\ u \end{bmatrix}, \quad (2)$$

where $x \in \mathbb{R}^n$, $u \in \mathbb{R}^m$, $d \in \mathbb{R}^p$, $h(x) \in \mathbb{R}^q$, $a(0) = 0$, $h(0) = 0$.

In the sequel a nonlinear (RH) approach is used to solve the nonlinear sub-optimal H_∞ problem, i.e. the problem to find a control law that guarantees a finite disturbance attenuation level.

The RH control law in this setting is based, instead of only on the standard minimization problem, on a finite horizon differential game, where $u(t)$ is the input of the minimizing player (the controller) and $d(t)$ is the input of the maximizing player (the nature). The solution of the differential game will be in sets of piecewise continuous time-varying feedback-type functions $\mathcal{K} = \{\kappa: [0, L] \times \mathbb{R}^n \rightarrow \mathbb{R}^m\}$ and $\mathcal{N} = \{v: [0, L] \times \mathbb{R}^n \rightarrow \mathbb{R}^p\}$. These spaces are the strategy spaces that we shall call as κ and v to distinguish them from signals u and d . Differently from

the standard RH approach, in this case it is in general not sufficient to consider only open-loop control laws $u(t)$ and $d(t)$ since the control action of a given player would not account for changes in the state, due to unpredictable control actions of the other player (see also Scokaert and Mayne, 1998). In the following, according to the RH paradigm, at each time instant τ , we will focus on a finite interval, i.e. $t \in [\tau, \tau + L]$.

The *finite horizon optimal differential game* (FHODG) at time τ consists of the minimization with respect to $\kappa(t - \tau, x(t)) \in \mathcal{K}$, $t \in [\tau, \tau + L]$, and the maximization with respect to $v(t - \tau, x(t)) \in \mathcal{N}$, $t \in [\tau, \tau + L]$, of the cost function

$$J(\bar{x}, \kappa, v, L) = \int_{\tau}^{\tau+L} (\|z(t)\|^2 - \gamma^2 \|d(t)\|^2) dt + V_f(x(\tau + L)), \quad x(\tau + L) \in X_f \subset \mathbb{R}^n \quad (3)$$

subject to (1) and (2), with $x(\tau) = \bar{x}$, $u(t) = \kappa(t - \tau, x(t))$ and $d(t) = v(t - \tau, x(t))$ where $V_f(x)$ is a C^2 nonnegative function with $V_f(0) = 0$. Here γ is a constant, which can be interpreted as the disturbance attenuation level. \square

For a given initial condition $\bar{x} \in \mathbb{R}^n$, if a feedback saddle-point solution exists, we denote this solution of the FHODG as $\kappa^*(t - \tau, x(t))$ and $v^*(t - \tau, x(t))$, $\tau \leq t \leq \tau + L$. In the following, the optimal value of the FHODG will be denoted by $V(x, L)$, i.e. $V(\bar{x}, L) := J(\bar{x}, \kappa^*, v^*, L)$. In receding horizon control, at each time τ , the resulting feedback control at state \bar{x} is obtained by solving the FHODG and setting

$$\kappa^{\text{RH}}(\bar{x}) = \kappa^*(0, \bar{x}). \quad (4)$$

We now introduce the following definitions.

Definition 1. Let $\mathcal{U}(x(\tau), L)$ be the set of all strategy κ such that starting from $x(\tau)$, $x(\tau + L) \in X_f$ for every admissible strategy $v \in \mathcal{N}$.

Definition 2 (*Playable set* (Vincent & Grantham, 1997)). Let $\Omega^{\text{RH}}(L)$ the set of initial states $x(\tau)$ such that $\mathcal{U}(x(\tau), L)$ is nonempty.

Assumption 1. The control law (4) is continuously differentiable and the value function $V(x, L)$ is two times continuously differentiable function with respect to all its arguments.

3. Inverse optimality via a Fake HJI equation

As it is clarified for the linear case (Poubelle, Bitmead, & Gevers, 1988), the “fake” algebraic Riccati equation (ARE) is a useful tool to analyze the properties of a RH control scheme. In fact, the solution at time t of the differential Riccati equation (DRE), associated with the finite horizon problem, is viewed as the steady state

solution of a new suitably defined ARE. For design purposes, the “fake” Riccati analysis suggests the use of finite horizon cost functions with a terminal-state penalty V_f and a terminal region X_f properly chosen so as to ensure monotonicity of the solution of the associated DRE from its initial condition. In the following we show that the value function $V(x, L)$ satisfies a “fake” Hamilton–Jacobi–Isaacs equation that is the nonlinear version of the linear “fake” H_∞ ARE (De Nicolao & Bitmead, 1997).

Theorem 1. Assume that $-(\partial/\partial L)V(x, L)$ is nonnegative and that Assumption 1 holds. Then, the control law $u = \kappa^{\text{RH}}(x)$ solves the state feedback H_∞ optimal control problem associated with the cost function

$$J_{IH}(x(\tau), u, d) = \int_{\tau}^{\infty} (\|\bar{z}(t)\|^2 - \gamma^2 \|d(t)\|^2) dt \quad (5)$$

with

$$\bar{z} = \begin{bmatrix} \bar{h}(x) \\ u \end{bmatrix} \quad (6)$$

and

$$\bar{h}(x) = \begin{bmatrix} h(x) \\ (-\partial/\partial L)V(x, L)^{1/2} \end{bmatrix} \quad (7)$$

Proof. Given $\bar{v}(t - \tau, x(t)) = 0$, $t \in [\tau, \tau + L]$, for every $\bar{\kappa}(\cdot, x(\cdot))$ we have $J(\bar{x}, \bar{\kappa}, \bar{v}, L) \geq 0$ and then $V(x, L) \geq J(\bar{x}, \bar{\kappa}, \bar{v}, L) \geq 0$.

We now show that the value function $V(x, L)$ satisfies the HJI equation

$$0 = \bar{h}(x)' \bar{h}(x) + V_x(x, L)a(x) - \frac{1}{4} V_x(x, L) \left[b(x)b(x)' - \frac{1}{\gamma^2} g(x)g(x)' \right] V_x(x, L)' \quad (8)$$

with boundary condition $V(0, L) = 0$ and with $\bar{h}(x)$ given by (7). From standard results on dynamic programming, the value function V satisfies the equation

$$\begin{aligned} & -\frac{\partial}{\partial t} V(\bar{x}, L - t + \tau) \\ &= \min_{\kappa} \max_v \{ h(x(t))' h(x(t)) + u(t)' u(t) - \gamma^2 d(t)' d(t) \\ & \quad + V_x(x(t), L - t + \tau) [a(x(t)) + b(x(t))u(t) + g(x(t))d(t)] \}, \\ & \quad t \in [\tau, \tau + L]. \end{aligned}$$

In particular, we have for $t = \tau$

$$\begin{aligned} & -\frac{\partial}{\partial t} V(\bar{x}, L - t + \tau)|_{t=\tau} \\ &= h(\bar{x})' h(\bar{x}) + V_x(\bar{x}, L)a(\bar{x}) \\ & \quad - \frac{1}{4} V_x(\bar{x}, L) \left[b(\bar{x})b(\bar{x})' - \frac{1}{\gamma^2} g(\bar{x})g(\bar{x})' \right] V_x(\bar{x}, L)'. \end{aligned}$$

Note that

$$V(\bar{x}, L - (t + \Delta t) + \tau) = V(\bar{x}, (L - \Delta t) - t + \tau)$$

which implies

$$-\frac{\partial}{\partial t} V(\bar{x}, L - t + \tau)|_{t=\tau} = \frac{\partial}{\partial L} V(\bar{x}, L)$$

and then (8) holds. Finally, since $V_f(0) = 0$, $V(x, L) \geq 0$ and $(\partial/\partial L)V(x, L) \leq 0$ it follows that $V(0, L) = 0$ for all $L \geq 0$. Note also that this implies that $\bar{h}(0) = 0$. Then, in view of the assumption that $-(\partial/\partial L)V(x, L)$ is nonnegative, the proof follows from standard results (van der Schaft, 1996). \square

The receding horizon control scheme does not guarantee that $-(\partial/\partial L)V(x, L) \geq 0$ unless the final-state penalty $V_f(\cdot)$ and the terminal region X_f are chosen appropriately. This condition is essential to guarantee that $\bar{h}(x)$ is well defined. One way to achieve the monotonicity property, with a particular class of uncertainties, can be derived by Chen, Scherer, and Allgöwer (1997), where a quadratic terminal penalty and a terminal region define as the interior of a suitable level set of such a quadratic function is used. In Chen et al. (1997) an open-loop optimization problem is solved to derive the RH control law. To do this a precompensation feedback control law is used. The main drawback of this approach is that the playable set can be very small and it is not even possible to guarantee that it is larger than the terminal region X_f . On the other hand, in the approach presented here the optimization is carried out in an infinite-dimensional space, due to the use of feedback strategies, and this complicates the complexity of the optimal control problem.

Furthermore, assume that the uncertainty is such that

$$\|d(t)\|^2 \leq \frac{1}{\gamma^2} \|z(t)\|^2. \quad (9)$$

For many practical systems, bounded disturbances or parameter uncertainty can be rewritten in this form. In Chen et al. (1997), it is shown that given the quadratic function

$$V_f(x) = x' P x, \quad (10)$$

where P is a positive-definite solution of the matrix Riccati inequality

$$A'P + PA - \frac{1}{4}P \left(B'B - \frac{1}{\gamma^2} G G' \right) P + H'H \leq -pI$$

with p a fixed positive constant, $A = \partial a(0)/\partial x$, $B = b(0)$, $G = g(0)$, $H = \partial h(0)/\partial x$ there exists a region Ω (defined as the interior of a suitable level set of V_f) that is invariant for the uncertain system with control law

$$u = \kappa(x) = -\frac{1}{2} b(x)' V_f(x)'_x \quad (11)$$

and such that along the trajectories of the closed-loop system

$$\frac{\partial}{\partial t} V_f(x(t)) + \|z(t)\|^2 - \gamma^2 \|d(t)\|^2 \leq -\varepsilon \|x(t)\|^2 \quad \forall x(t) \in \Omega, \quad (12)$$

where ε is a positive constant. For further details on the computation of the set Ω see Chen et al. (1997) and Michalska and Mayne (1993) where a numerical procedure is given for a similar problem.

Owing to this result, we are now in the position to introduce a RH control scheme that solves the nonlinear sub-optimal H_∞ problem.

Theorem 2. Consider the RH control scheme based on the solution of a FHODG with $V_f(x) = x'Px$ given by (10) and $X_f = \Omega$ where Ω is the interior of a suitable level set of $V_f(x)$ such that, along the trajectories of the closed-loop system (1), (2), (11), condition (12) is satisfied. Suppose that the uncertainty is of the form (9) and that Assumption 1 holds, then the control law $u = \kappa^{\text{RH}}(x)$ solves the state feedback H_∞ optimal control problem associated with the cost function (5).

Proof. The proof of this theorem follows by Theorem 1 by showing that if $L_1 \leq L_2$ and $\bar{x} \in \Omega^{\text{RH}}(L_1)$ then $V(\bar{x}, L_1) \geq V(\bar{x}, L_2)$

We rewrite the considered functional as

$$\begin{aligned} & V_f(x(\tau + L_2)) + \int_{\tau}^{\tau+L_2} \|z(t)\|^2 - \gamma^2 \|d(t)\|^2 dt \\ &= V_f(x(\tau + L_2)) - V_f(x(\tau + L_1)) \\ & \quad + \int_{\tau+L_1}^{\tau+L_2} \|z(t)\|^2 - \gamma^2 \|d(t)\|^2 dt \\ & \quad + V_f(x(\tau + L_1)) + \int_{\tau}^{\tau+L_1} \|z(t)\|^2 - \gamma^2 \|d(t)\|^2 dt \quad (13) \end{aligned}$$

Let us now consider the following feasible state-feedback control law:

$$\begin{aligned} & \tilde{\kappa}(t - \tau, x(t)) \\ &= \begin{cases} \kappa^*(t - \tau, x(t)) & \text{for } t \in [\tau, \tau + L_1], \\ -\frac{1}{2}b(x(t))' V_f(x(t))'_x & \text{for } t \in [\tau + L_1, \tau + L_2], \end{cases} \quad (14) \end{aligned}$$

where $\kappa^*(t - \tau, x(t))$ is an optimal solution for the FHODG with horizon L_1 . Note that $\tilde{u}(t) = \tilde{\kappa}(t - \tau, x(t)) \in \mathcal{U}(\bar{x}, L_2)$. By integrating (12), we obtain for any admissible disturbance

$$\begin{aligned} & V_f(x(\tau + L_2)) + \int_{\tau+L_1}^{\tau+L_2} \|z(t)\|^2 - \gamma^2 \|d(t)\|^2 dt \\ & \leq V_f(x(\tau + L_1)). \end{aligned}$$

Therefore, denoting by $\mathcal{N}(\kappa)$ the set of strategy v of the form (9), (13) implies

$$\begin{aligned} & \max_{v \in \mathcal{N}(\tilde{\kappa})} \left[V_f(x(\tau + L_2)) + \int_{\tau}^{\tau+L_2} \|z(t)\|^2 - \gamma^2 \|d(t)\|^2 dt \right] \\ & \leq \max_{v \in \mathcal{N}(\tilde{\kappa})} \left[V_f(x(\tau + L_1)) + \int_{\tau}^{\tau+L_1} \|z(t)\|^2 - \gamma^2 \|d(t)\|^2 dt \right] \end{aligned}$$

The maximum on the right-hand side over all $v \in \mathcal{N}(\tilde{\kappa})$ restricted to $[\tau, \tau + L_1]$ is equal to the maximum over all function $v \in \mathcal{N}(\kappa^*)$ restricted to $[\tau, \tau + L_1]$. Hence, this maximum is nothing but $V(\bar{x}, L_1)$, and then

$$\begin{aligned} V(\bar{x}, L_2) &= \min_{\kappa \in \mathcal{K}} \max_{v \in \mathcal{N}(\kappa)} J(\bar{x}, \kappa, v, L_2) \\ &\leq \max_{v \in \mathcal{N}(\tilde{\kappa})} J(\bar{x}, \tilde{\kappa}, v, L_2) \leq \max_{v \in \mathcal{N}(\tilde{\kappa})} J(\bar{x}, \tilde{\kappa}, v, L_1) \\ &= \max_{v \in \mathcal{N}(\kappa^*)} J(\bar{x}, \kappa, v, L_1) = V(\bar{x}, L_1) \end{aligned}$$

as required.

Note that differently than with the scheme proposed in Chen et al. (1997) it is easily shown that $\Omega^{\text{RH}}(L_2) \supseteq \Omega^{\text{RH}}(L_1) \supseteq \Omega$, $\forall L_2 \geq L_1$.

4. Robustness analysis

The main engineering importance of this inverse optimality result is the possibility to achieve robustness of the closed-loop system. In the previous section it is shown that the input–output map of the closed-loop system (1)–(2)–(4) has a finite L_2 -gain. In this section, uncertainties that can be tolerated at the input without losing of stability are considered. In particular, we will show that the nonlinear H_∞ control guarantees the same stability margins in the face of input uncertainty as the H_2 optimal control law with an additional robustness margin.

We first introduce some definitions.

Definition 3 (Sepulchre et al., 1996). Consider the following system (C):

$$\begin{aligned} \dot{x} &= f(x, u), \\ y &= h(x, u) \end{aligned} \quad (15)$$

with $u \in U$, $x \in X$ and $y \in \mathbb{R}^m$, where X and U are connected subsets of \mathbb{R}^n , respectively \mathbb{R}^m , containing the origin. Assume that associated with the system C is a function $s: U \times \mathbb{R}^m \rightarrow \mathbb{R}^+$ called the supply rate, which is locally integrable for every admissible time-function u with $u(t) \in U$. We say that the system C is dissipative in X with supply rate $s(u, y)$ if there exists a function $S(x)$, $S(0) = 0$, $S(x) \geq 0$, such that for all $x \in X$

$$S(x(T)) - S(x(0)) \leq \int_0^T s(u(t), y(t)) dt \quad (16)$$

for all $u \in U$ and all $T \geq 0$ such that $x(t) \in X$ is the solution of (15) for all $t \in [0, T]$. The function S is called a storage function.

Definition 4. System C is said to be passive if it is dissipative with supply rate $s(u, y) = u'y$.

Consider now the input uncertainty Δ_1 reported in Fig. 1, that is a type of uncertainty that cannot be represented by uncertainty (9). In the nominal case Δ_1 is identity, and the feedback loop consists of the (nominal) nonlinear plant in the feedback loop with the nominal control $u = \kappa(x)$. This uncertainty is a common physical situation, in particular, when simplified models of actuators are used for design. For more details on this type of uncertainty see Sepulchre et al. (1996). In the following, we will show that the nonlinear H_∞ control guarantees the same stability margins in the face of input uncertainty as the H_2 optimal control law with an additional robustness margin.

Definition 5 (Sepulchre et al., 1996). System C is said to be output feedback passive (OFP) if it is dissipative with respect to $s(u, y) = u'y - \rho y'y$ for some $\rho \in \mathbb{R}$.

This means that the input–output system C has an excess or shortage of passivity, that depends on the sign of ρ , characterized by the fact that it is rendered passive by the output feedback transformation $u = \rho y + v$. The possibility of achieving passivity of interconnected systems with excess or shortage of passivity motivates the interest in OFP systems. The relevance of OFP property in the study of stability margin and the equivalence between OFP property and the *disk margin* property are reviewed in the recent monograph by Sepulchre et al. (1996).

Theorem 3. If there exists a C^1 , positive-semidefinite function $V(x)$ such that

$$0 = h(x)'h(x) + V_x(x)a(x) - \frac{1}{4}V_x(x)\left[b(x)b(x)' - \frac{1}{\gamma^2}g(x)g(x)'\right]V_x(x)', \quad (17)$$

and

$$\kappa(x) = -\frac{1}{2}b(x)'V_x(x)',$$

$$v(x) = \frac{1}{2\gamma^2}g(x)'V_x(x)'$$

then the system

$$\dot{x} = a(x) + b(x)u + g(x)d, \quad (18)$$

$$y = -\kappa(x) \quad (19)$$

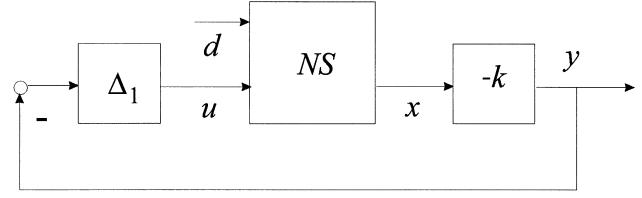


Fig. 1. Nonlinear feedback loop with the control law $k(x)$, input uncertainty Δ_1 and disturbance d .

with input u and output y is OFP, with $\rho = -\frac{1}{2}$, with a C^1 storage function $S(x)$ for every d such that

$$\gamma^2(\|d\|^2 - \|v(x) - d\|^2) \leq \|h(x)\|^2. \quad (20)$$

Proof. Let $S(x) = \frac{1}{2}V(x)$, then

$$S_x(x)b(x) = -\kappa(x)',$$

$$S_x(x)g(x) = \gamma^2 v(x)',$$

$$S_x(x)a(x) = -\frac{1}{2}h(x)'h(x) + \frac{1}{2}\kappa(x)'\kappa(x) - \frac{\gamma^2}{2}v(x)'v(x).$$

Then along the solutions of system (18),

$$\begin{aligned} \frac{\partial}{\partial t}S(x) &= S_x(x)[a(x) + b(x)u + g(x)d] \\ &= -\frac{1}{2}h(x)'h(x) + \frac{1}{2}\kappa(x)'\kappa(x) \\ &\quad - \frac{\gamma^2}{2}v(x)'v(x) - \kappa(x)'u + \gamma^2 v(x)'d \\ &= -\frac{1}{2}h(x)'h(x) + \frac{1}{2}\kappa(x)'\kappa(x) \\ &\quad - \frac{\gamma^2}{2}v(x)'v(x) - \kappa(x)'u + \gamma^2 v(x)'d \\ &\quad + \frac{\gamma^2}{2}d'd - \frac{\gamma^2}{2}d'd \\ &= \frac{1}{2}\kappa(x)'\kappa(x) - \kappa(x)'u \\ &\quad + \frac{\gamma^2}{2}(\|d\|^2 - \|v(x) - d\|^2) - \frac{1}{2}\|h(x)\|^2 \end{aligned} \quad (21)$$

and then for all d such that $\gamma^2(\|d\|^2 - \|v(x) - d\|^2) \leq \|h(x)\|^2$,

$$\frac{\partial}{\partial t}S(x) \leq \frac{1}{2}\kappa(x)'\kappa(x) - \kappa(x)'u = \frac{1}{2}y'y + y'u$$

and so system (18), (19), with input u and output y , is OFP with $\rho = -\frac{1}{2}$. \square

This means that the input–output system (18), (19) has a shortage of passivity characterized by the fact that it is

rendered passive by the output feedback transformation $u = -\frac{1}{2}y + v$. In the linear case, this shortage of passivity translates into the fact that the Nyquist plot of the input–output transfer function (18), (19) does not enter the circle of radius one and centered at $(-1, 0)$ (Sepulchre et al., 1996). To guarantee the stability of the feedback interconnection in Fig. 1, the shortage of passivity of (18), (19) must be compensated for by a sufficient excess of passivity of the uncertainty Δ_1 .

So Δ_1 represents some dynamic uncertainty of the form

$$u = -\Delta_1 y \quad (22)$$

that can be tolerated at the input if the system is OFP with $\rho = -\frac{1}{2}$ (Sepulchre et al., 1996). This class of uncertainties includes static sector nonlinearity $u = \phi(\cdot)$ in the sector $(\frac{1}{2}, \infty)$, that is, $\frac{1}{2}\tau' < \tau'\phi(\tau) < \infty$ for all τ in \mathbb{R}^m , for which a similar result is derived in van der Schaft (1993), but also all the linear dynamic uncertainties whose Nyquist plot lie to the right of the vertical line with abscissa $\frac{1}{2}$.

In the formulation of Theorem 3, the extra constraint (20) imposed on the disturbance d is rather artificial, just to enforce that the correct inequality is satisfied. We therefore consider the following class of disturbances that is more restrictive than the previous one but it is more understandable. Suppose that the disturbance d is given by

$$d = \Delta_2 h(x), \quad (23)$$

where Δ_2 is an arbitrary nonlinear system having a finite L_2 -gain $< 1/\gamma$. Then the robustness of the closed-loop system (18), (19), (23), given in Fig. 2, is stated in the following corollary.

Corollary 4. *If there exists a C^1 , positive-semidefinite function $V(x)$ such that (17) holds then the input–output map of the closed-loop system (18), (19), (22), with input d and output $h(x)$, has L_2 -gain $\leq \gamma$. Moreover, in view of the small-gain theorem, the closed-loop system (18), (19), (22), (23), reported in Fig. 2, will be closed-loop stable (see Definition 1.2.5 in van der Schaft, 1996) for all perturbations Δ_1 and Δ_2 of the form (22) and (23) with Δ_1 such that can be tolerated at the input of an OFP system with $\rho = -\frac{1}{2}$ and Δ_2 having an L_2 -gain smaller than $1/\gamma$.*

Proof. From (21) and (22), with Δ_1 such that can be tolerated at the input of an OFP system with $\rho = -\frac{1}{2}$, it immediately follows that the closed-loop system (18), (19), (22), with input d and output $h(x)$ satisfies

$$\begin{aligned} \frac{\partial}{\partial t} S(x) &\leq \frac{\gamma^2}{2} (\|d\|^2 - \|v(x) - d\|^2) - \frac{1}{2} \|h(x)\|^2 \\ &\leq \frac{1}{2} (\gamma^2 \|d\|^2 - \|h(x)\|^2) \end{aligned}$$

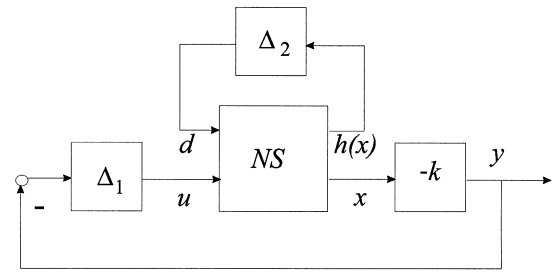


Fig. 2. Nonlinear feedback loop with the control law $k(x)$ and uncertainties Δ_1 and Δ_2 .

and then it is dissipative with a supply rate $s(d, y) = \gamma^2 \|d\|^2 - \|y\|^2$ that means that the input–output map of the closed-loop system (18), (19), (22) has L_2 -gain $\leq \gamma$ (van der Schaft, 1996). Moreover, from the small gain theorem it follows that the closed-loop system (18), (19), (22), (23) will be stable for all perturbation Δ_1 and Δ_2 of the form (22) and (23) with Δ_1 such that can be tolerated at the input of an OFP system with $\rho = -\frac{1}{2}$ and Δ_2 having an L_2 -gain smaller than $1/\gamma$.

5. Conclusion

In this paper, we have shown that, under regularity assumptions, a RH nonlinear H_∞ control law, which is based on a finite horizon optimal control problem, is inverse optimal with respect to a modified infinite horizon H_∞ problem if increasing the horizon causes a decrease of the optimal cost function. This inverse optimal result has been obtained by showing that the value function of the finite horizon problem is solution of a stationary HJI equation and, even if it has been obtained without considering any constraints, it gives some important guidelines to achieve RH control schemes that solve the H_∞ problem. Beyond the standard robustness results of the H_∞ problem, also robustness properties of the H_∞ control law in face of dynamic input uncertainties are analyzed.

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